

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Summary

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract	
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest
Crude Oil	13.71%		N/A	121,512	186,308
Unleaded Gas	3.80%		N/A	41,067	41,965
Heating Oil	4.07%		N/A	35,514	43,118
Natural Gas	9.95%		N/A	65,393	193,442
Energy Subtotal	31.52%				
Corn	8.02%		N/A	167,695	743,717
Soybeans	7.66%		N/A	55,699	360,735
Wheat	4.16%		N/A	42,348	218,181
Coffee	2.75%		N/A	10,462	75,011
Cotton	1.40%		N/A	8,738	92,824
Sugar	3.05%	YES	-0.43%	21,449	175,475
Soybean Oil	2.79%		N/A	24,383	160,290
Agriculture Subtotal	29.84%				
Aluminum	4.74%		N/A	21,896	48,071
Copper	6.79%		N/A	3,196	76,873
Nickel	1.87%		N/A	2,802	7,267
Zinc	2.43%		N/A	9,541	29,657
Industrial Metals Subtotal	15.83%				
Gold	13.06%		N/A	30,252	340,586
Silver	4.40%		N/A	26,788	77,493
Precious Metals Subtotal	17.45%				
Lean Hogs	2.00%	YES	1.57%	2,379	88,989
Live Cattle	3.35%	YES	-0.81%	3,441	103,798
Livestock Subtotal	5.35%				
Total	100.00%				

Commodity	Current Index Weight	Roll Yield Analysis		Post-Roll Contract	
		Roll Contract	30-Day Roll Yield	30-Day Average Trading Volume	Open Interest
Brent Crude*	N/A	YES	-0.08%	45,259	40,192
Cocoa*	N/A		N/A	10,372	68,679
Feeder Cattle*	N/A	YES	0.21%	120	3,879
Gas Oil*	N/A		N/A	38,455	70,493
Lead*	N/A		N/A	5,405	8,572
Orange Juice*	N/A		N/A	1,065	17,791
Platinum*	N/A	YES	0.02%	819	4,439
Soybean Meal*	N/A		N/A	19,528	122,142
Tin*	N/A		N/A	434	1,449

*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Data as of September 1, 2011.

Sources: Dow Jones Indexes; Bloomberg.

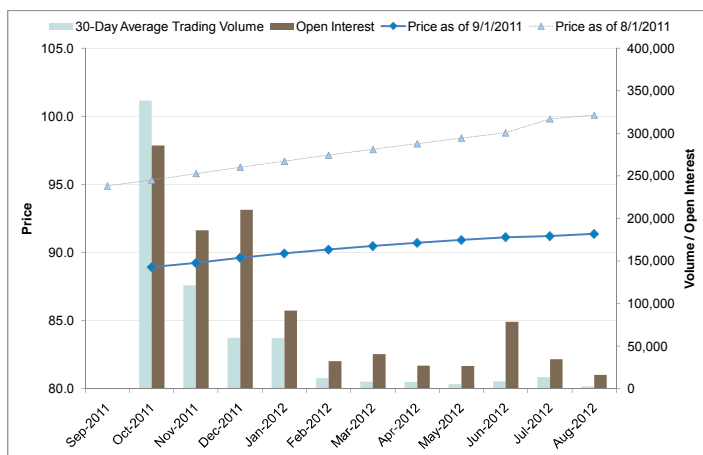
Highlights for the Dow Jones-UBS Commodity Index as of September 1, 2011

- This month's roll period will take place from Wednesday, September 7 to Tuesday, September 13. The next monthly roll period will take place from Friday, October 7 to Thursday, October 13.
- This month, only Sugar, Lean Hogs and Live Cattle are rolling within the Dow Jones-UBS Commodity Index. All other commodities are currently positioned in Nov-2011 futures contracts or later.
- The largest price increases in component futures contracts over the last 30 days come from Coffee (+18.1%), Gold (+12.8%), Corn (+7.7%), Silver (+5.6%), Wheat (+5.6%) and Soybeans (+5.3%).
- The largest price decreases in component futures contracts over the last 30 days come from Nickel (-11.2%), Zinc (-8.4%), Crude Oil (-6.8%), Aluminum (-6.4%), Lean Hogs (-6.4%) and Copper (-6.1%).

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Crude Oil

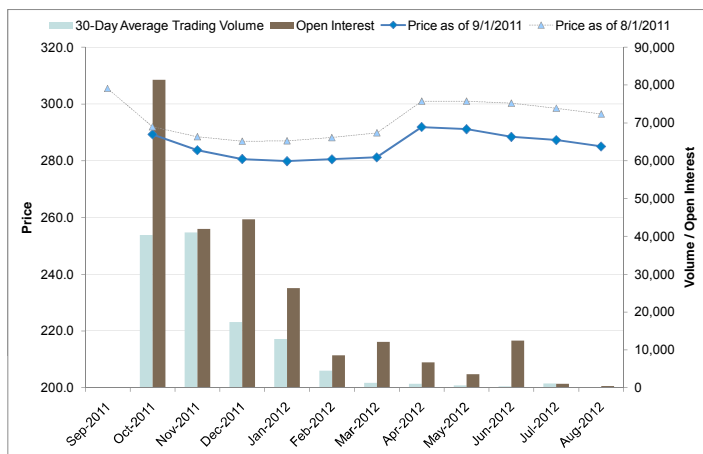


Crude Oil

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	88.93	338,268	285,769					
Nov-2011	89.24	121,512	186,308	✓				
Dec-2011	89.62	59,815	210,088					
Jan-2012	89.94	59,305	91,741		✓	✓		
Feb-2012	90.22	12,335	32,477					
Mar-2012	90.48	8,395	40,595				✓	✓
Apr-2012	90.71	7,846	27,191					
May-2012	90.92	5,268	26,646					
Jun-2012	91.13	8,746	78,470					
Jul-2012	91.21	13,719	34,522					
Aug-2012	91.37	2,608	16,235					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 13.71%
 Contract Size: 1,000 barrels Price Quote: USD/barrel
 Contract Value: \$89,240
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Unleaded Gas

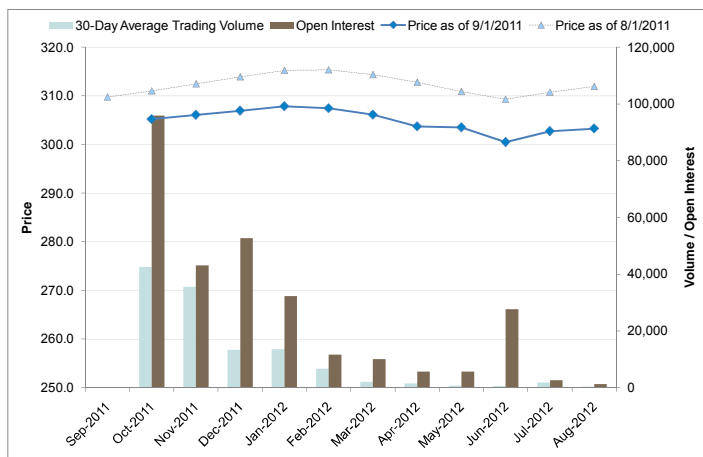


Unleaded Gas

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	289.27	40,394	81,367					
Nov-2011	283.72	41,067	41,965	✓				
Dec-2011	280.60	17,351	44,516					
Jan-2012	279.86	12,845	26,326		✓	✓		
Feb-2012	280.52	4,490	8,582					
Mar-2012	281.21	1,327	12,147				✓	✓
Apr-2012	291.86	1,060	6,659					
May-2012	291.10	571	3,604					
Jun-2012	288.42	386	12,420					
Jul-2012	287.28	1,087	1,012					
Aug-2012	285.02	210	413					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 3.80%
 Contract Size: 42,000 gal Price Quote: U.S. cents/gallon
 Contract Value: \$119,162
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Heating Oil



Heating Oil

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	305.18	42,520	95,937					
Nov-2011	306.08	35,514	43,118	✓				
Dec-2011	306.93	13,322	52,718					
Jan-2012	307.84	13,603	32,253		✓	✓		
Feb-2012	307.43	6,713	11,589					
Mar-2012	306.11	2,007	10,102				✓	✓
Apr-2012	303.69	1,444	5,617					
May-2012	303.52	695	5,609					
Jun-2012	300.49	635	27,710					
Jul-2012	302.72	1,781	2,589					
Aug-2012	303.27	335	1,302					

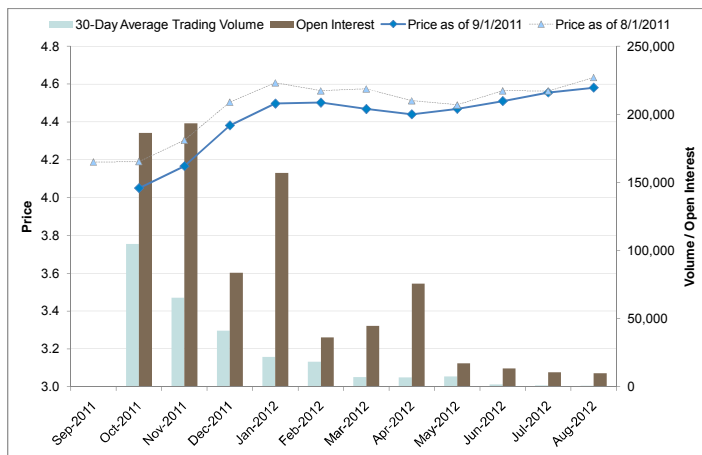
Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 4.07%
 Contract Size: 42,000 gallons Price Quote: U.S. cents/gallon
 Contract Value: \$128,554
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Sources: Dow Jones Indexes; Bloomberg.

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Natural Gas

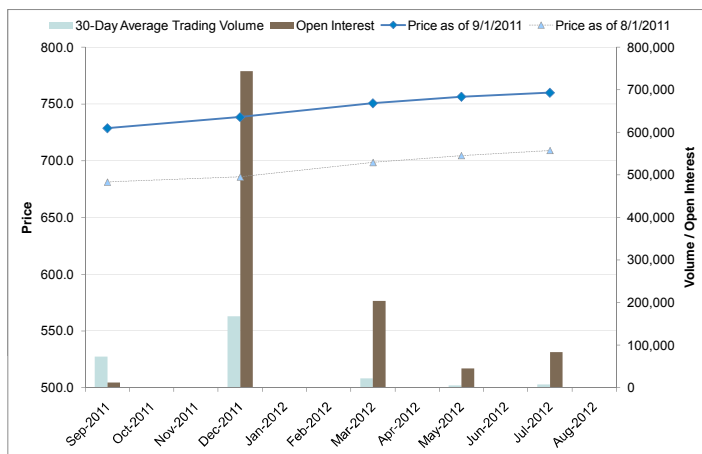


Natural Gas

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	4.05	104,948	186,351					
Nov-2011	4.17	65,393	193,442	✓				
Dec-2011	4.38	41,175	83,686					
Jan-2012	4.50	21,821	157,056		✓	✓		
Feb-2012	4.50	18,453	36,253					
Mar-2012	4.47	7,095	44,707				✓	✓
Apr-2012	4.44	6,864	75,733					
May-2012	4.47	7,663	17,168					
Jun-2012	4.51	1,643	13,409					
Jul-2012	4.56	931	10,716					
Aug-2012	4.58	815	10,000					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 9.95%
 Contract Size: 10,000 mmbtu Price Quote: USD/mmbtu
 Contract Value: \$41,660
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Corn

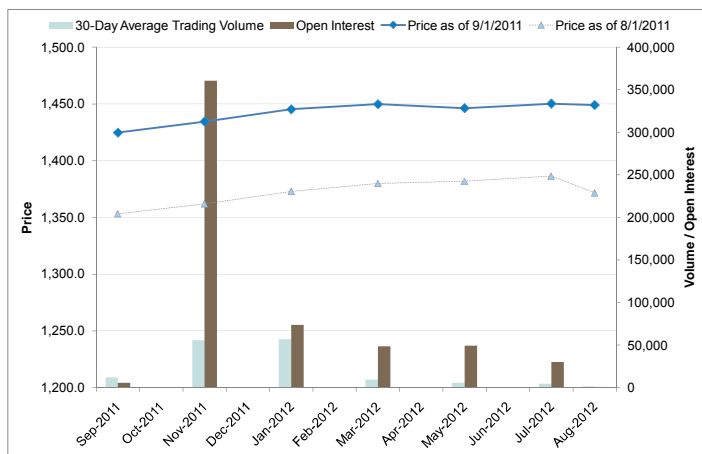


Corn

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	728.75	73,304	12,208					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	738.50	167,695	743,717	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	750.75	22,178	203,812			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	756.50	5,453	45,473					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	760.00	7,802	83,449					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 8.02%
 Contract Size: 5,000 bushels Price Quote: U.S. cents/bushel
 Contract Value: \$36,925
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Soybeans



Soybeans

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	1,424.75	11,993	5,673					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	1,434.50	55,699	360,735	✓				
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	1,445.25	56,754	73,761		✓	✓		
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	1,449.75	9,608	48,638				✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	1,446.25	5,795	49,451					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	1,450.25	4,753	29,995					
Aug-2012	1,449.00	1,486	696					

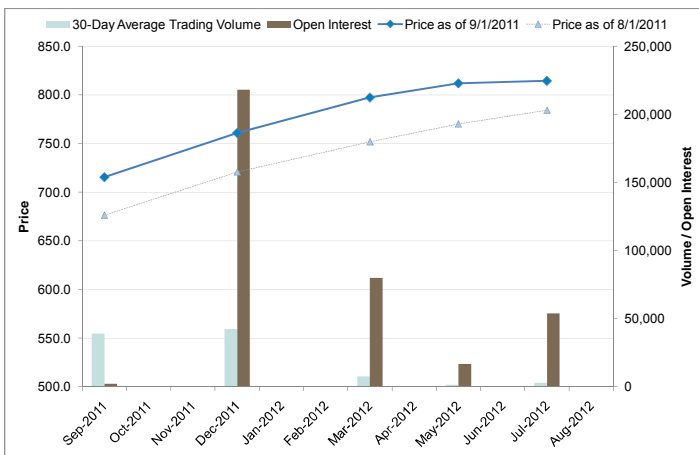
Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 7.66%
 Contract Size: 5000 bu Price Quote: U.S. cents/bushel
 Contract Value: \$71,725
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Sources: Dow Jones Indexes; Bloomberg.

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Wheat

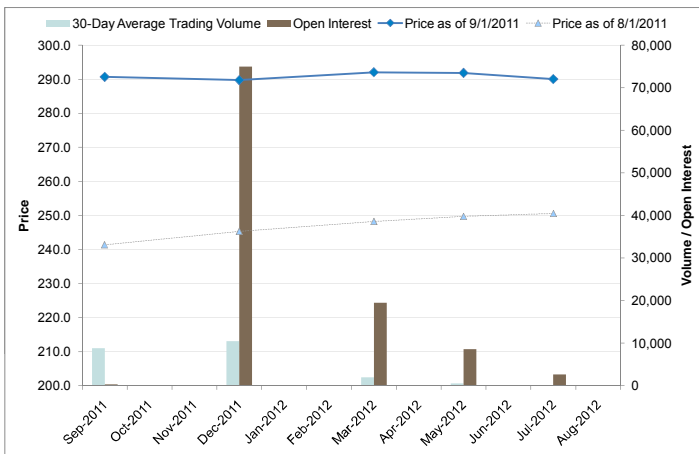


Wheat

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	715.50	39,081	2,090					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	761.00	42,348	218,181	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	797.50	7,549	79,971			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	812.00	1,550	16,658					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	814.50	2,946	53,947					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 4.16%
 Contract Size: 5,000 bushel Price Quote: U.S. cents/bushel
 Contract Value: \$38,050
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Coffee

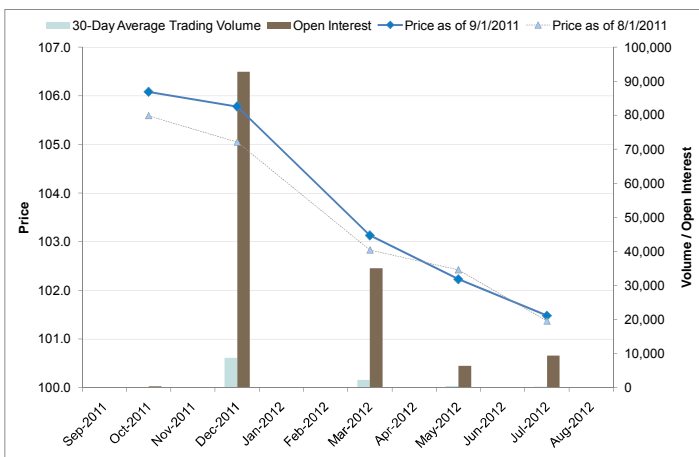


Coffee

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	290.70	8,807	341					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	289.75	10,462	75,011	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	292.05	2,003	19,473			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	291.85	518	8,577					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	290.05	163	2,678					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 2.75%
 Contract Size: 37,500 lbs Price Quote: U.S. cents/pound
 Contract Value: \$108,656
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Cotton



Cotton

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	106.08	53	433					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	105.78	8,738	92,824	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	103.13	2,282	35,032			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	102.23	490	6,424					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	101.48	290	9,387					
Aug-2012	#N/A	#N/A	#N/A					

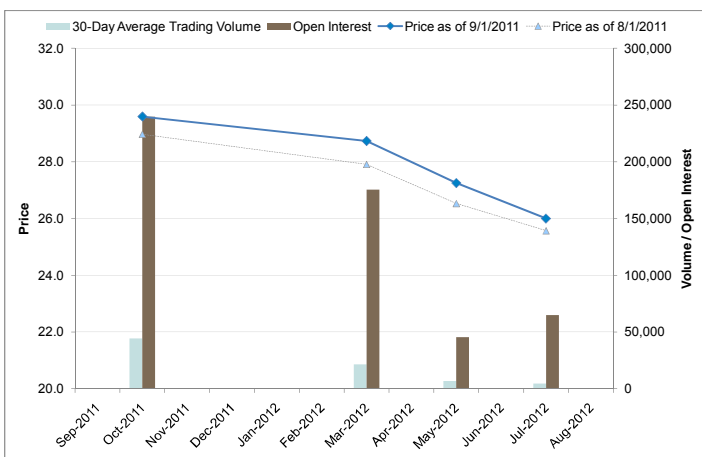
Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 1.40%
 Contract Size: 50,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$52,890
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Sources: Dow Jones Indexes; Bloomberg.

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Sugar

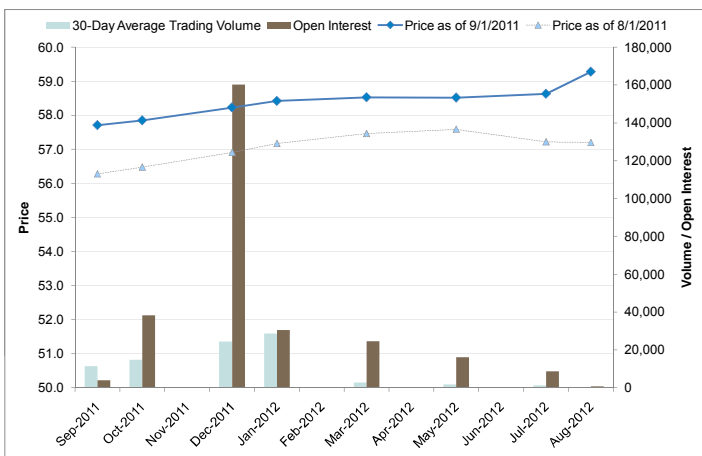


Sugar

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	29.59	44,453	239,666					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	28.73	21,449	175,475	✓	✓	✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	27.25	6,696	45,366					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	26.00	4,458	64,889					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Oct-2011 Roll Contract: YES
 Post-Roll Future: Mar-2012 30-Day Roll Yield: -0.43%
 Current Weight: 3.05%
 Contract Size: 112,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$32,178

Soybean Oil

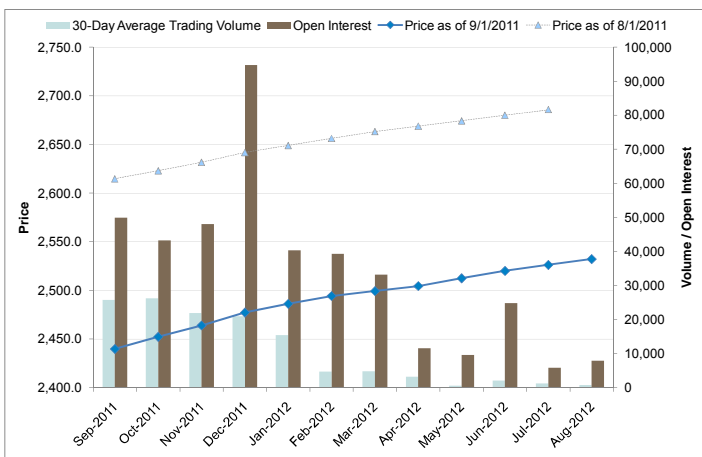


Soybean Oil

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	57.71	11,330	3,864					
Oct-2011	57.85	14,717	38,325					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	58.23	24,383	160,290	✓				
Jan-2012	58.42	28,663	30,570		✓			
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	58.53	2,784	24,513					
Apr-2012	#N/A	#N/A	#N/A					
May-2012	58.52	1,703	16,110					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	58.63	1,148	8,744					
Aug-2012	59.28	403	697					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 2.79%
 Contract Size: 60,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$34,938
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Aluminum



Aluminum

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	2,439.75	25,752	49,882					
Oct-2011	2,452.25	26,279	43,211					
Nov-2011	2,464.00	21,896	48,071	✓				
Dec-2011	2,477.25	21,005	94,791					
Jan-2012	2,486.25	15,405	40,341		✓			
Feb-2012	2,494.25	4,679	39,345					
Mar-2012	2,499.25	4,771	33,209					
Apr-2012	2,504.50	3,222	11,602					
May-2012	2,512.50	569	9,636					
Jun-2012	2,520.00	2,055	24,859					
Jul-2012	2,526.25	1,200	5,801					
Aug-2012	2,532.25	725	7,869					

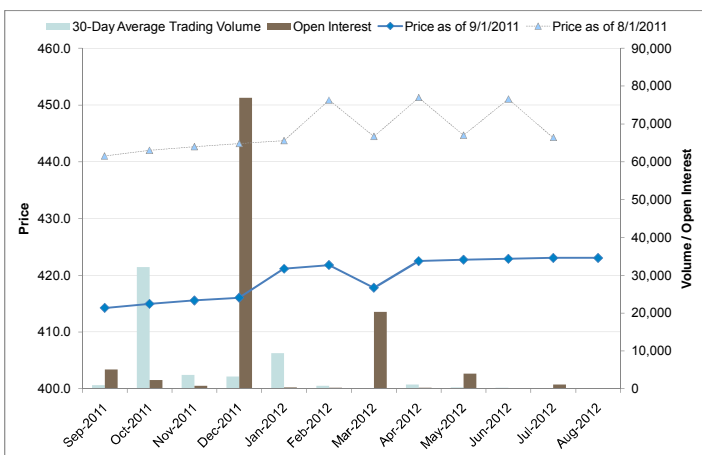
Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 4.74%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$61,600
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Sources: Dow Jones Indexes; Bloomberg.

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Copper

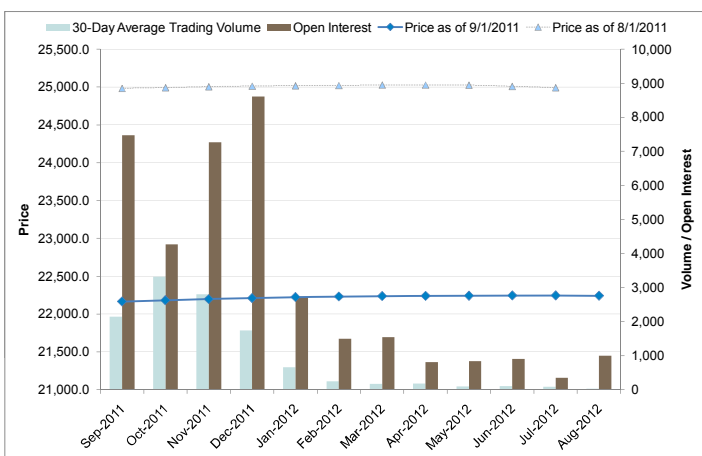


Copper

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	414.25	956	5,078					
Oct-2011	414.95	32,154	2,286					
Nov-2011	415.55	3,653	783					
Dec-2011	416.05	3,196	76,873	✓	✓			
Jan-2012	421.15	9,368	343					
Feb-2012	421.80	764	250					
Mar-2012	417.80	109	20,311			✓	✓	✓
Apr-2012	422.50	1,159	287					
May-2012	422.75	323	3,999					
Jun-2012	422.90	262	123					
Jul-2012	423.05	36	1,091					
Aug-2012	423.05	50	28					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 6.79%
 Contract Size: 25,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$104,013
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Nickel

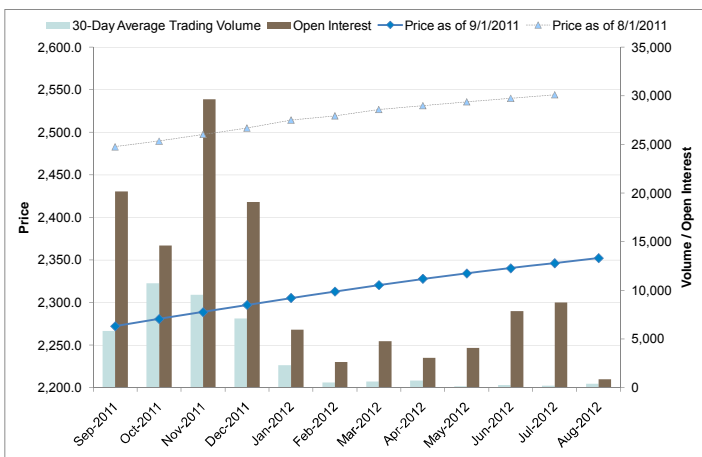


Nickel

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	22,166.00	2,149	7,472					
Oct-2011	22,182.00	3,324	4,266					
Nov-2011	22,197.00	2,802	7,267	✓				
Dec-2011	22,211.00	1,742	8,611					
Jan-2012	22,224.00	656	2,737		✓	✓		
Feb-2012	22,232.00	246	1,497					
Mar-2012	22,237.00	170	1,544				✓	✓
Apr-2012	22,240.00	178	807					
May-2012	22,242.00	97	837					
Jun-2012	22,246.00	105	907					
Jul-2012	22,246.00	90	351					
Aug-2012	22,242.00	28	999					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 1.87%
 Contract Size: 6 metric tons Price Quote: USD/metric ton
 Contract Value: \$133,182
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Zinc



Zinc

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	2,272.25	5,830	20,178					
Oct-2011	2,280.75	10,719	14,599					
Nov-2011	2,288.75	9,541	29,657	✓				
Dec-2011	2,297.25	7,108	19,096					
Jan-2012	2,305.50	2,299	5,969		✓	✓		
Feb-2012	2,313.00	527	2,627					
Mar-2012	2,320.50	621	4,767				✓	✓
Apr-2012	2,328.00	741	3,055					
May-2012	2,334.25	125	4,081					
Jun-2012	2,340.25	283	7,879					
Jul-2012	2,346.25	213	8,744					
Aug-2012	2,352.25	388	857					

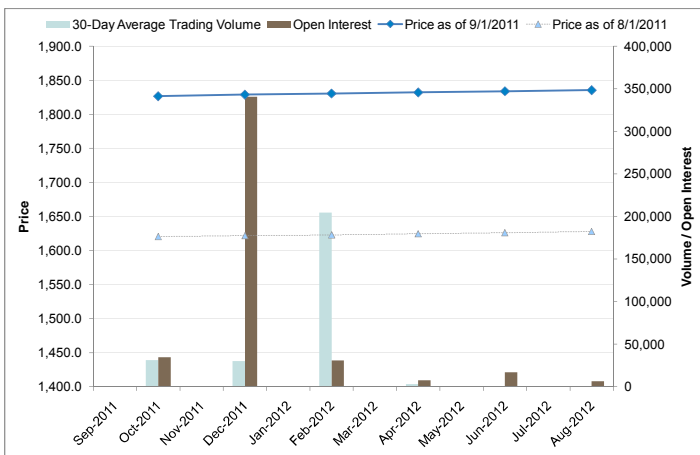
Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: 2.43%
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$57,219
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Gold

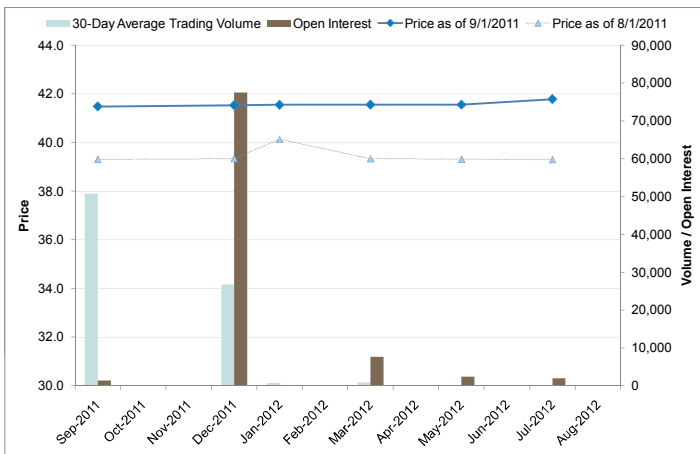


Gold

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	1,826.70	31,156	34,837					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	1,829.10	30,252	340,586	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	1,830.70	204,753	30,821			✓	✓	
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,832.30	3,080	7,539					✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	1,834.00	379	17,096					
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	1,835.60	341	6,343					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 13.06%
 Contract Size: 100 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$182,910
 Next Future: Feb-2012 Next Roll Date: Dec-2011

Silver



Silver

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	41.48	50,733	1,362					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	41.53	26,788	77,493	✓	✓			
Jan-2012	41.55	682	203					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	41.56	858	7,635			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	41.55	107	2,380					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	41.78	47	1,992					
Aug-2012	#N/A	#N/A	#N/A					

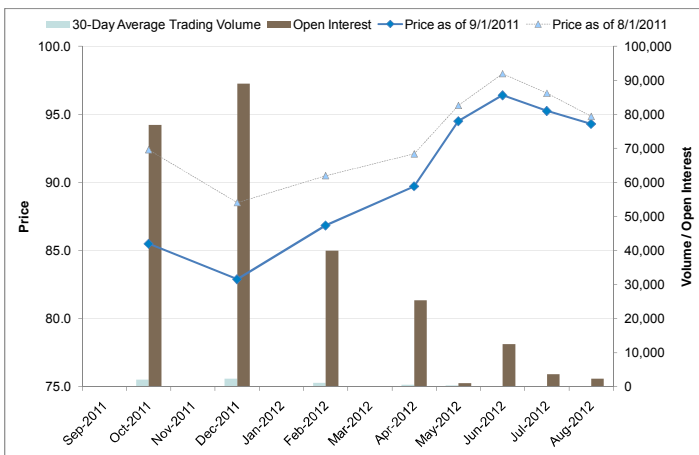
Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: 4.40%
 Contract Size: 5000 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$207,660
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Lean Hogs

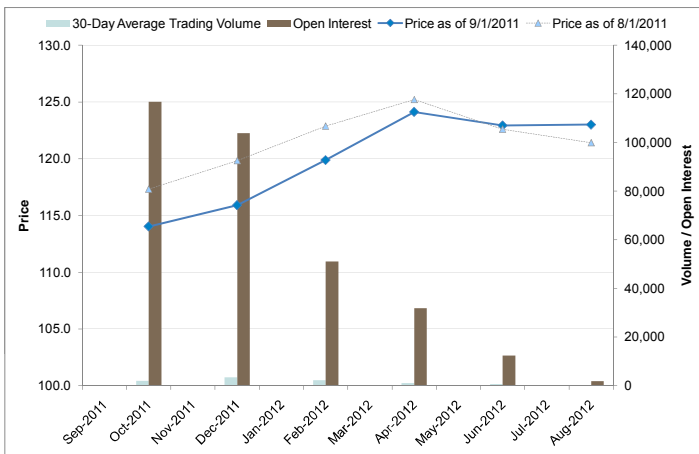


Lean Hogs

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	85.50	2,063	76,902					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	82.90	2,379	88,989	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	86.85	1,162	40,001			✓	✓	
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	89.73	616	25,384					✓
May-2012	94.50	382	1,024					
Jun-2012	96.40	169	12,551					
Jul-2012	95.25	73	3,684					
Aug-2012	94.30	21	2,363					

Pre-Roll Future: Oct-2011 Roll Contract: YES
 Post-Roll Future: Dec-2011 30-Day Roll Yield: 1.57%
 Current Weight: 2.00%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$33,160

Live Cattle



Live Cattle

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	114.03	2,017	116,681					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	115.90	3,441	103,798	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	119.88	2,232	51,069			✓	✓	
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	124.13	1,089	31,907					✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	122.93	711	12,384					
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	123.00	160	1,842					

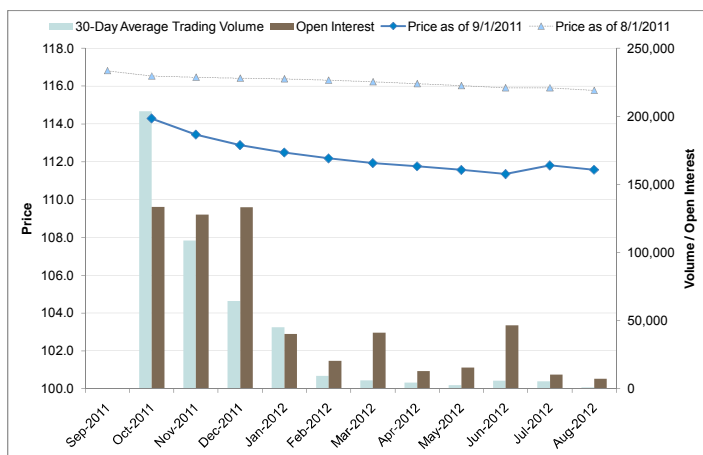
Pre-Roll Future: Oct-2011 Roll Contract: YES
 Post-Roll Future: Dec-2011 30-Day Roll Yield: -0.81%
 Current Weight: 3.35%
 Contract Size: 40,000 lbs Price Quote: U.S. cents/pound
 Contract Value: \$46,360

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Brent Crude*

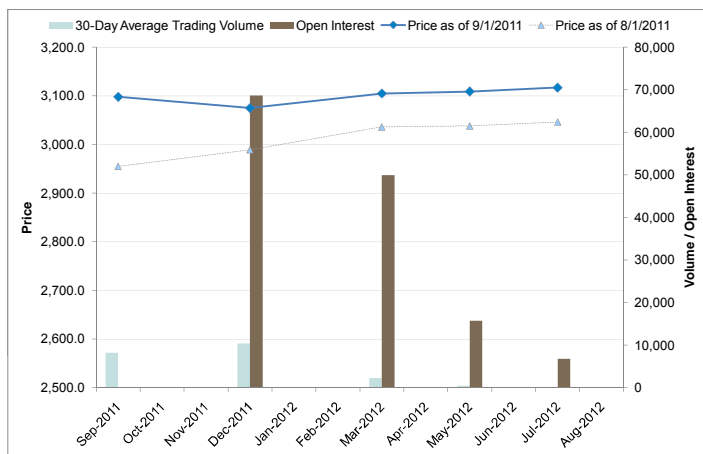


Brent Crude

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	114.29	203,803	133,548					
Nov-2011	113.44	108,724	127,978					
Dec-2011	112.88	64,332	133,274					
Jan-2012	112.49	45,259	40,192	✓	✓			
Feb-2012	112.18	9,340	20,407					
Mar-2012	111.93	6,251	41,207			✓	✓	
Apr-2012	111.76	4,463	12,996					
May-2012	111.57	2,560	15,478					✓
Jun-2012	111.35	5,990	46,506					
Jul-2012	111.81	5,476	10,499					
Aug-2012	111.58	940	7,445					

Pre-Roll Future: Nov-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: -0.08%
 Current Weight: N/A
 Contract Size: 1,000 barrels Price Quote: USD/barrel
 Contract Value: \$112,490

Cocoa*

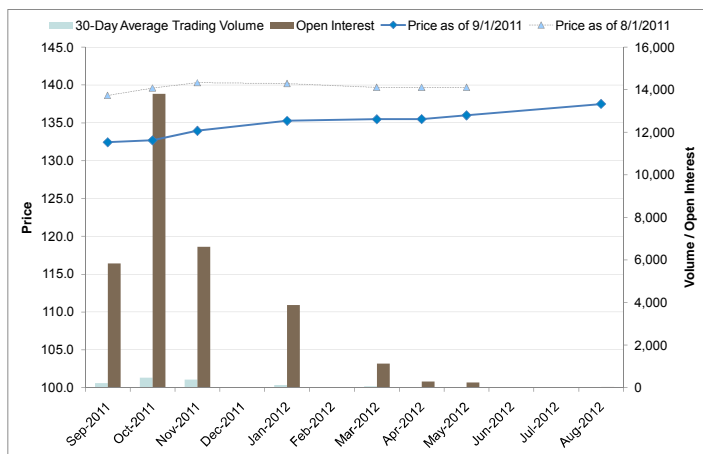


Cocoa

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	3,098.00	8,214	26					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	3,075.00	10,372	68,679	✓	✓			
Jan-2012	#N/A	#N/A	#N/A					
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	3,105.00	2,274	49,917			✓	✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	3,109.00	435	15,733					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	3,117.00	199	6,800					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 10 metric tons Price Quote: USD/metric ton
 Contract Value: \$30,750
 Next Future: Mar-2012 Next Roll Date: Dec-2011

Feeder Cattle*



Feeder Cattle

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	132.45	216	5,836					
Oct-2011	132.70	465	13,810					
Nov-2011	133.95	378	6,613					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	135.28	120	3,879	✓	✓	✓		
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	135.48	57	1,126				✓	✓
Apr-2012	135.50	8	285					
May-2012	136.00	7	241					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	#N/A	#N/A	#N/A					
Aug-2012	137.50	4	30					

Pre-Roll Future: Oct-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.21%
 Current Weight: N/A
 Contract Size: 50,000 lbs. Price Quote: USD/lb.
 Contract Value: \$6,763,750

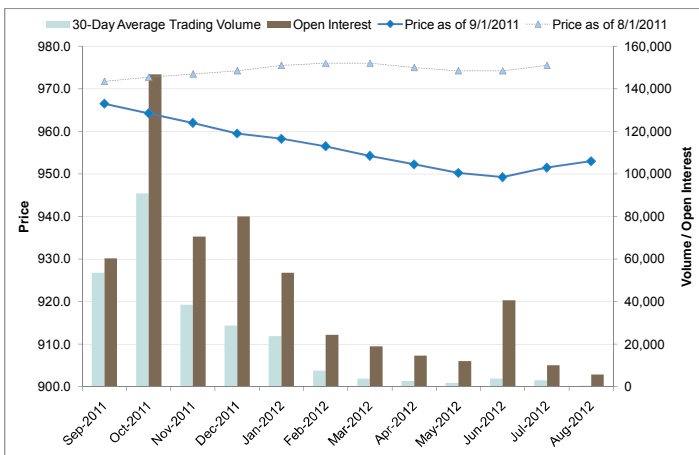
*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Gas Oil*

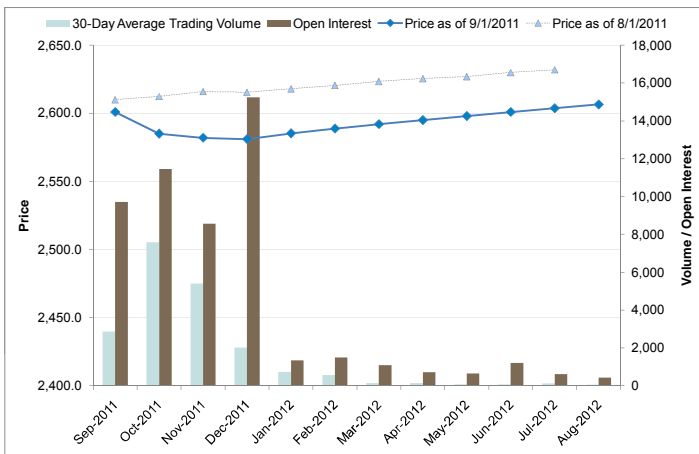


Gas Oil

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	966.50	53,549	60,401					
Oct-2011	964.25	90,909	146,872					
Nov-2011	962.00	38,455	70,493	✓				
Dec-2011	959.50	28,828	80,054					
Jan-2012	958.25	23,720	53,498		✓	✓		
Feb-2012	956.50	7,538	24,374					
Mar-2012	954.25	3,761	18,957				✓	✓
Apr-2012	952.25	2,692	14,556					
May-2012	950.25	1,883	12,091					
Jun-2012	949.25	3,782	40,616					
Jul-2012	951.50	3,010	10,091					
Aug-2012	953.00	507	5,693					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 100 metric tons Price Quote: USD/metric ton
 Contract Value: \$96,200
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Lead*

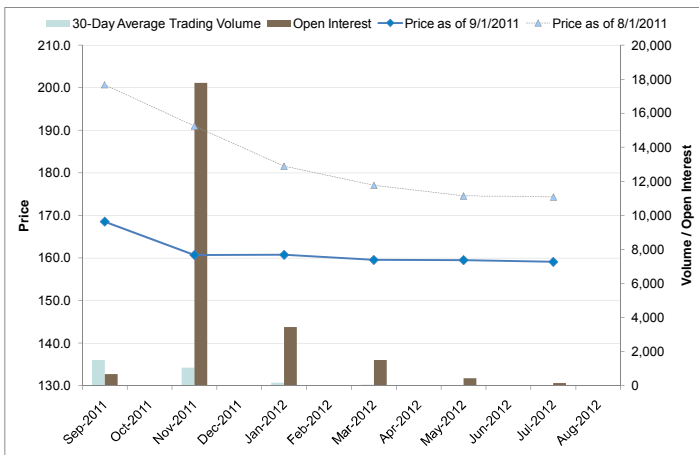


Lead

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	2,601.00	2,870	9,711					
Oct-2011	2,585.00	7,588	11,454					
Nov-2011	2,582.00	5,405	8,572	✓				
Dec-2011	2,581.00	2,017	15,239					
Jan-2012	2,585.25	730	1,334		✓	✓		
Feb-2012	2,588.75	570	1,500					
Mar-2012	2,592.00	138	1,092				✓	✓
Apr-2012	2,595.00	133	716					
May-2012	2,598.00	78	639					
Jun-2012	2,601.00	76	1,205					
Jul-2012	2,603.75	128	620					
Aug-2012	2,606.50	57	433					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 25 metric tons Price Quote: USD/metric ton
 Contract Value: \$64,550
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Orange Juice*



Orange Juice

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	168.55	1,500	685					
Oct-2011	#N/A	#N/A	#N/A					
Nov-2011	160.70	1,065	17,791	✓				
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	160.75	182	3,435		✓	✓		
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	159.55	63	1,507				✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	159.50	18	443					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	159.10	9	145					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 15,000 lbs. Price Quote: USD/lb.
 Contract Value: \$2,410,500
 Next Future: Jan-2012 Next Roll Date: Nov-2011

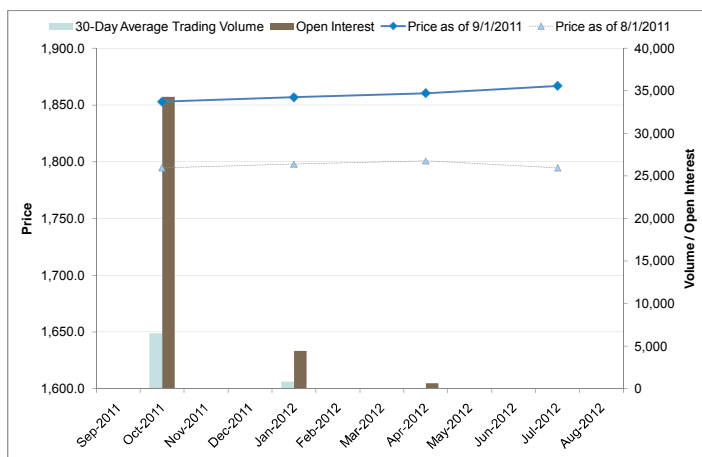
*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Platinum*

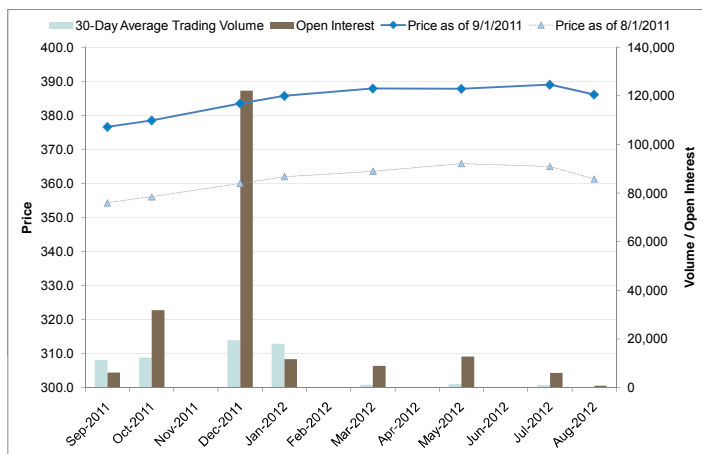


Platinum

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	#N/A	#N/A	#N/A					
Oct-2011	1,852.90	6,523	34,279					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	#N/A	#N/A	#N/A					
Jan-2012	1,856.80	819	4,439	✓	✓	✓		
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	#N/A	#N/A	#N/A					
Apr-2012	1,860.40	32	634				✓	✓
May-2012	#N/A	#N/A	#N/A					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	1,866.90	5	21					
Aug-2012	#N/A	#N/A	#N/A					

Pre-Roll Future: Oct-2011 Roll Contract: YES
 Post-Roll Future: Jan-2012 30-Day Roll Yield: 0.02%
 Current Weight: N/A
 Contract Size: 50 troy oz. Price Quote: USD/troy oz.
 Contract Value: \$92,840

Soybean Meal*

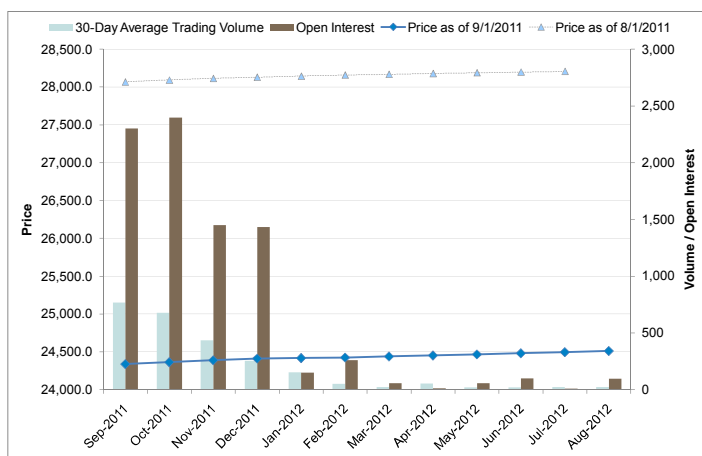


Soybean Meal

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	376.60	11,408	6,183					
Oct-2011	378.50	12,446	31,867					
Nov-2011	#N/A	#N/A	#N/A					
Dec-2011	383.50	19,528	122,142	✓				
Jan-2012	385.70	18,079	11,704		✓	✓		
Feb-2012	#N/A	#N/A	#N/A					
Mar-2012	387.90	1,165	8,999				✓	✓
Apr-2012	#N/A	#N/A	#N/A					
May-2012	387.80	1,439	12,790					
Jun-2012	#N/A	#N/A	#N/A					
Jul-2012	389.00	1,120	6,029					
Aug-2012	386.10	345	757					

Pre-Roll Future: Dec-2011 Roll Contract: NO
 Post-Roll Future: Dec-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 100 short tons Price Quote: USD/short ton
 Contract Value: \$38,350
 Next Future: Jan-2012 Next Roll Date: Nov-2011

Tin*



Tin

Contract Month	Price as of 9/1/2011	30-Day Average Trading Volume	Open Interest	Pre-Roll Contract for Forward Months				
				F1	F2	F3	F4	F5
Sep-2011	24,338.00	767	2,301					
Oct-2011	24,364.00	678	2,397					
Nov-2011	24,389.00	434	1,449	✓				
Dec-2011	24,412.00	255	1,433					
Jan-2012	24,418.00	154	151		✓	✓		
Feb-2012	24,425.00	50	260					
Mar-2012	24,439.00	24	56				✓	✓
Apr-2012	24,453.00	55	13					
May-2012	24,467.00	22	56					
Jun-2012	24,482.00	21	99					
Jul-2012	24,497.00	24	10					
Aug-2012	24,512.00	23	97					

Pre-Roll Future: Nov-2011 Roll Contract: NO
 Post-Roll Future: Nov-2011 30-Day Roll Yield: N/A
 Current Weight: N/A
 Contract Size: 5 metric tons Price Quote: USD/metric ton
 Contract Value: \$121,945
 Next Future: Jan-2012 Next Roll Date: Nov-2011

*Maintained as a single subindex (e.g., not a direct subset of the Dow Jones-UBS Commodity Index)

Sources: Dow Jones Indexes; Bloomberg.

Dow Jones Indexes Commodity Index Pre-Roll Analysis

Dow Jones Indexes Analytics & Research

Notes

All pricing, volume and open interest data comes from Bloomberg. All other statistics are derived by Dow Jones Indexes Analytics & Research.

The Dow Jones-UBS Commodity Index Contract Schedule is based on Table G from the Dow Jones-UBS Commodity Index Handbook. <http://www.djindexes.com/commodity/?qo=handbook>

A copy of Table G can also be found as Exhibit 1 in the Dow Jones-UBS Commodity Index Calculation Primer. http://www.djindexes.com/mdsidx/downloads/brochure_info/Dow_Jones_UBS_Commodity_Index_Calculation_Primer.pdf

COMMODITY	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
	F	G	H	J	K	M	N	Q	U	V	X	Z
Natural Gas	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Crude Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Unleaded Gas	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Heating Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Live Cattle	FEB	APR	APR	JUN	JUN	AUG	AUG	OCT	OCT	DEC	DEC	FEB
Lean Hogs	FEB	APR	APR	JUN	JUN	AUG	AUG	OCT	OCT	DEC	DEC	FEB
Wheat	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Corn	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Soybeans	MAR	MAR	MAY	MAY	JUL	JUL	NOV	NOV	NOV	NOV	JAN	JAN
Soybean Oil	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	JAN	JAN
Aluminum	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Copper	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Zinc	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Nickel	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Lead	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Tin	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Gold	FEB	APR	APR	JUN	JUN	AUG	AUG	DEC	DEC	DEC	DEC	FEB
Silver	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Platinum	APR	APR	APR	JUL	JUL	JUL	OCT	OCT	OCT	JAN	JAN	JAN
Sugar	MAR	MAR	MAY	MAY	JUL	JUL	OCT	OCT	OCT	MAR	MAR	MAR
Cotton	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	DEC	MAR
Coffee	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Cocoa	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	DEC	DEC	DEC	MAR
Brent Oil	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN	MAR
Gas Oil	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Orange Juice	MAR	MAR	MAY	MAY	JUL	JUL	SEP	SEP	NOV	NOV	JAN	JAN
Feeder Cattle	MAR	MAR	MAY	MAY	AUG	AUG	AUG	OCT	OCT	JAN	JAN	JAN
Soybean Meal	MAR	MAR	MAY	MAY	JUL	JUL	DEC	DEC	DEC	DEC	JAN	JAN

Formulas

Implied Roll Yield = $\text{Price}_{\text{Post-Roll Future}} / \text{Price}_{\text{Pre-Roll Future}} - 1$

30-Day Roll Yield = Implied Roll Yield / Number of months between *Pre-Roll Future* and *Post-Roll Future*

Contract Value = $\text{Price}_{\text{Post-Roll Future}} \times \text{Contract Size}$

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